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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/02/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:50:26	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Buy
10:50:26	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Sell
10:52:01	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Buy
10:52:01	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	
13:27:51	R2030	On 06/05/2021		Bond Future	1	200,000	0.00 Member	Buy
14:03:20	R2030	On 06/05/2021		Bond Future	1	200,000	0.00 Member	Sell
14:26:20	R2030	On 06/05/2021		Bond Future	1	200,000	0.00 Member	Sell
14:44:33	R2030	On 06/05/2021		Bond Future	1	100,000	0.00 Member	Buy
14:50:58	R2030	On 06/05/2021		Bond Future	1	100,000	0.00 Member	Sell
14:50:58	R2030	On 06/05/2021		Bond Future	1	100,000	0.00 Client	Buy
14:50:58	R2030	On 06/05/2021		Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:50:58	R2030	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Buy
14:50:58	R2030	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
Total for R2030 Bond Future						9	1,200,000	0.00	
13:27:51	R2032	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
14:03:20	R2032	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
14:27:12	R2032	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
14:45:54	R2032	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Buy
14:52:01	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
14:52:01	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:52:01	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
14:52:01	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:52:01	R2032	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Sell
14:52:01	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
14:52:01	R2032	On 06/05/2021			Bond Future	1	400,000	0.00 Client	Buy
14:52:01	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
Total for R2032 Bond Future						12	4,800,000	0.00	
10:41:01	R2035	On 06/05/2021			Bond Future	1	60,300,000	0.00 Member	Sell
11:35:37	R2035	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Buy
11:36:41	R2035	On 06/05/2021			Bond Future	1	57,300,000	0.00 Member	Buy
11:36:41	R2035	On 06/05/2021			Bond Future	1	57,300,000	0.00 Member	Sell
11:36:41	R2035	On 06/05/2021			Bond Future	1	57,300,000	0.00 Client	Buy
11:36:42	R2035	On 06/05/2021			Bond Future	1	3,000,000	0.00 Client	Buy
11:36:42	R2035	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell
13:27:51	R2035	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Buy
14:03:20	R2035	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Sell
14:27:29	R2035	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Sell
14:46:19	R2035	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
14:53:04	R2035	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:53:04	R2035	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:53:04	R2035	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:53:04	R2035	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
14:53:04	R2035	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
14:53:04	R2035	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
14:53:04	R2035	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
14:53:04	R2035	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Buy
Total for R2035 Bond Future						19	248,400,000	0.00	
13:27:51	R2037	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Buy
14:17:40	R2037	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Sell
14:30:52	R2037	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Sell
14:47:53	R2037	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Buy
14:54:11	R2037	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
14:54:11	R2037	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
14:54:11	R2037	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
14:54:11	R2037	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
14:54:11	R2037	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:54:11	R2037	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:54:11	R2037	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Sell
14:54:11	R2037	On 06/05/2021			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2037 Bond Future						12	11,400,000	0.00	
11:37:23	R2040	On 06/05/2021			Bond Future	1	61,000,000	0.00 Member	Sell
11:37:23	R2040	On 06/05/2021			Bond Future	1	17,000,000	0.00 Member	Buy
11:44:51	R2040	On 06/05/2021			Bond Future	1	17,000,000	0.00 Client	Buy
11:44:51	R2040	On 06/05/2021			Bond Future	1	44,000,000	0.00 Member	Sell
11:44:51	R2040	On 06/05/2021			Bond Future	1	44,000,000	0.00 Client	Buy
11:44:51	R2040	On 06/05/2021			Bond Future	1	17,000,000	0.00 Member	Sell
11:44:51	R2040	On 06/05/2021			Bond Future	1	44,000,000	0.00 Member	Buy
13:27:51	R2040	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
14:17:40	R2040	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
14:31:17	R2040	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
14:48:23	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:55:34	R2040	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
14:55:34	R2040	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Buy
14:55:34	R2040	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
14:55:34	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
14:55:34	R2040	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
14:55:34	R2040	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
14:55:34	R2040	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:55:34	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2040 Bond Future						19	251,800,000	0.00	
13:27:51	R2044	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
14:17:40	R2044	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Sell
14:31:39	R2044	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Sell
14:48:53	R2044	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Buy
14:56:24	R2044	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Sell
14:56:24	R2044	On 06/05/2021			Bond Future	1	1,400,000	0.00 Client	Buy
14:56:24	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:56:24	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
14:56:24	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
14:56:24	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
14:56:24	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:56:24	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
Total for R2044 Bond Future						12	10,800,000	0.00	
13:27:51	R2048	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Buy
14:17:40	R2048	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Sell
14:31:57	R2048	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Sell
14:49:16	R2048	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Buy
14:57:06	R2048	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
14:57:06	R2048	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
14:57:06	R2048	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
14:57:06	R2048	On 06/05/2021			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:57:06	R2048	On 06/05/2021			Bond Future	1	600,000	0.00 Member	Buy
14:57:06	R2048	On 06/05/2021			Bond Future	1	600,000	0.00 Client	Buy
14:57:06	R2048	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Sell
14:57:06	R2048	On 06/05/2021			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R2048 Bond Future						12	20,400,000	0.00	
13:27:51	R213	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:03:20	R213	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
14:26:52	R213	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
14:50:03	R213	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
14:58:23	R213	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
14:58:23	R213	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Buy
14:58:23	R213	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
14:58:23	R213	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Buy
14:58:23	R213	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
Total for R213 Bond Future						9	1,200,000	0.00	
Grand Total for all Instruments						108	550,040,000	0.00	